



## OPEN INTEREST REPORT

APRIL 1987

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## OPEN INTEREST OF LAST TRADING DAY

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|                         | APRIL<br>1986 | APRIL<br>1987 | PERCENT<br>CHANGE |
|-------------------------|---------------|---------------|-------------------|
| Wheat                   | 36,701        | 29,957        | -18.38%           |
| Corn                    | 114,844       | 138,161       | 20.30%            |
| Oats                    | 3,865         | 5,656         | 46.34%            |
| Soybeans                | 74,331        | 89,094        | 19.86%            |
| Soybean Oil             | 57,852        | 77,508        | 33.98%            |
| Soybean Meal            | 49,060        | 67,842        | 38.28%            |
| Silver (1,000 oz)       | 15,511        | 14,861        | -4.19%            |
| Gold(kilo)              | 1,153         | 1,652         | 43.28%            |
| GNMA Mrtges, CDR        | 2,078         | 1,169         | -43.74%           |
| Cash Settle GNMA        |               |               |                   |
| T-Bonds                 | 240,052       | 327,190       | 36.30%            |
| T-Notes (6 1/2-10 year) | 63,806        | 66,870        | 4.80%             |
| Municipal Bond          | 12,278        | 20,221        | 64.69%            |
| Major Market Index      | 280           | 0             | -100.00%          |
| MMI Maxi                | 5,028         | 12,882        | 156.21%           |
| NASDAQ-100              | 71            | 0             | -100.00%          |
| CHICAGO BD OF TRADE     | 676,910       | 853,063       | 26.02%            |
| Wheat                   | 16,624        | 18,338        | 10.31%            |
| Value Line Index        | 15,568        | 7,331         | -52.91%           |
| Mini Value Line         | 224           | 327           | 45.98%            |
| KANSAS CITY BD OF TRADE | 32,416        | 25,996        | -19.81%           |
| Coffee "C"              | 19,654        | 21,898        | 11.42%            |
| Sugar #11               | 16,285        | 95,034        | 483.57%           |
| Sugar #12               | 111,265       | 0             | -100.00%          |
| Sugar #14               | 1,859         | 6,057         | 225.82%           |
| Cocoa (10 M tons)       | 5,250         | 23,313        | 344.06%           |
| CPIW                    | 107           | 4             | -96.26%           |
| COFFEE SUGAR & COCOA    | 154,420       | 146,306       | -5.25%            |

|                         | APRIL<br>1986 | APRIL<br>1987 | PERCENT<br>CHANGE |
|-------------------------|---------------|---------------|-------------------|
| Wheat (1,000 bu)        | 10,150        | 3,168         | -68.79%           |
| Corn (1,000 bu)         | 12,000        | 9,300         | -22.50%           |
| Oats (1,000 bu)         | 34            | 70            | 105.88%           |
| Soybeans (1,000 bu)     | 10,624        | 16,136        | 51.88%            |
| Soybean Meal New        | 228           | 195           | -14.47%           |
| Soybean Meal Old        | 242           | 0             | -100.00%          |
| Live Cattle (20,000#)   | 615           | 583           | -5.20%            |
| Live Hogs (15,000#)     | 1,333         | 1,996         | 49.74%            |
| Silver (1,000 oz)       | 45            | 0             | -100.00%          |
| New York Silver         | 321           | 443           | 38.01%            |
| Gold (33.2 oz.)         |               |               |                   |
| New York Gold           | 276           | 503           | 82.25%            |
| Platinum                | 72            | 319           | 343.06%           |
| Copper                  | 27            | 0             | -100.00%          |
| Copper High Grade       |               | 1             |                   |
| T-Bonds (\$50,000)      | 1,530         | 3,939         | 157.45%           |
| T-Bills (\$500,000)     | 312           | 209           | -33.01%           |
| British Pound           | 169           | 120           | -28.99%           |
| Swiss Franc             | 430           | 490           | 13.95%            |
| Deutsche Mark           | 370           | 730           | 97.30%            |
| Japanese Yen            | 391           | 313           | -19.95%           |
| Canadian Dollar         | 93            | 168           | 80.65%            |
| -----                   |               |               |                   |
| MIDAMERICA COMMODITY EX | 39,262        | 38,683        | -1.47%            |
| -----                   |               |               |                   |
| Live Hogs (30,000#)     | 19,037        | 30,406        | 59.72%            |
| Pork Bellies (38,000#)  | 8,987         | 15,813        | 75.95%            |
| Live Cattle             | 52,245        | 90,237        | 72.72%            |
| Feeder Cattle           | 10,872        | 16,428        | 51.10%            |
| Lumber                  | 9,471         | 6,263         | -33.87%           |
| T-Bills (90-day)        | 47,563        | 32,996        | -30.63%           |
| Domestic CD (90-day)    | 162           | 0             | -100.00%          |
| Eurodollar (3-month)    | 164,042       | 281,504       | 71.60%            |
| European Currency Unit  | 40            | 5             | -87.50%           |
| British Pound           | 39,520        | 40,247        | 1.84%             |
| Canadian Dollar         | 13,670        | 24,537        | 79.50%            |
| Deutschemmark           | 58,819        | 46,982        | -20.12%           |
| Japanese Yen            | 38,348        | 47,410        | 23.63%            |
| Swiss Franc             | 34,855        | 31,854        | -8.61%            |
| French Franc            | 223           | 242           | 8.52%             |
| Australian Dollar       |               | 1,939         |                   |
| S&P 500 Index           | 73,268        | 121,860       | 66.32%            |
| S&P 100 Index           | 100           | 0             | -100.00%          |
| S&P OTC 250             | 131           | 0             | -100.00%          |
| -----                   |               |               |                   |
| CHICAGO MERCANTILE EX   | 571,353       | 788,723       | 38.04%            |
| -----                   |               |               |                   |

|                            | APRIL<br>1986 | APRIL<br>1987 | PERCENT<br>CHANGE |
|----------------------------|---------------|---------------|-------------------|
| Wheat (5,000 bu)           | 5,371         | 4,545         | -15.38%           |
| White Wheat (5,000 bu)     | 31            | 0             | -100.00%          |
| High Fructose Corn Syrup   |               | 232           |                   |
| -----                      |               |               |                   |
| MINNEAPOLIS GRAIN EX       | 5,402         | 4,777         | -11.57%           |
| -----                      |               |               |                   |
| Copper                     | 73,828        | 67,052        | -9.18%            |
| Silver (5,000 oz)          | 73,868        | 108,882       | 47.40%            |
| Gold (100 oz)              | 132,088       | 175,437       | 32.82%            |
| Aluminum                   | 1,717         | 883           | -48.57%           |
| -----                      |               |               |                   |
| COMMODITY EXCHANGE         | 281,501       | 352,254       | 25.13%            |
| -----                      |               |               |                   |
| Cotton #2                  | 20,121        | 25,753        | 27.99%            |
| Orange Jce, Fzn Conc       | 6,469         | 9,265         | 43.22%            |
| Propane                    | 333           | 370           | 11.11%            |
| European Currency Unit     | 876           | 1,852         | 111.42%           |
| Dollar Index               | 5,585         | 5,178         | -7.29%            |
| -----                      |               |               |                   |
| NEW YORK COTTON & CITRUS   | 33,384        | 42,418        | 27.06%            |
| -----                      |               |               |                   |
| NYSE Composite Index       | 13,809        | 14,682        | 6.32%             |
| Cmdty Rsrch Bureau Index   |               | 2,850         | ERR               |
| -----                      |               |               |                   |
| NEW YORK FUTURES EX        | 13,809        | 14,682        | 6.32%             |
| -----                      |               |               |                   |
| Palladium                  | 6,101         | 7,707         | 26.32%            |
| Platinum                   | 15,768        | 19,699        | 24.93%            |
| Potatoes (Cash Settlement) | 2,704         | 541           | -79.99%           |
| No. 2 Heating Oil, NY      | 33,760        | 42,902        | 27.08%            |
| Leaded Reg. Gasoline, NY   | 22,147        | 0             | -100.00%          |
| Unleaded Gasoline, NY      | 2,850         | 36,397        | 1177.09%          |
| Crude Oil                  | 92,863        | 147,705       | 59.06%            |
| -----                      |               |               |                   |
| NEW YORK MERCANTILE EX     | 176,193       | 254,951       | 44.70%            |
| -----                      |               |               |                   |
| Rice, Rough                | 0             | 478           |                   |
| Cotton Short Staple        | 0             | 0             |                   |
| -----                      |               |               |                   |
| CHICAGO RICE & COTTON EX   | 0             | 478           |                   |
| -----                      |               |               |                   |
| TOTAL                      | 1,984,650     | 2,522,331     | 27.09%            |